Depreciation

(44,442)

Sample   S				Face Amount		Value
\$ 2,000,000   \$ 1,937,81	FEDERAL AGENCY DISCOUNT NOTES <sup>††</sup> - 36.9%					
4.05% to 0.127231	Federal Home Loan Bank					
State   Federal Agency Discount Notes   2,995,066			\$	,,	\$	1,997,812
Cost \$2.94.415				1,000,000		997,252
S. TREASURY BILLS*† - 3.5%   283,000   282,59;   282,5						
S. Treasury Bills   282,592   283,000   282,592   282,	(Cost \$2,994,415)					2,995,064
18,000   282,592   282,5	U.S. TREASURY BILLS <sup>††</sup> - 3.5%					
State   Stat	U.S. Treasury Bills					
Cost \$282,512)	3.80% due 01/17/23 <sup>1,2</sup>			283,000		282,595
Page	Total U.S. Treasury Bills					
J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 <sup>4</sup> 2,752,372 2,752,373 2,752,37	(Cost \$282,512)				_	282,595
issued 12/30/22 at 42.6% due 01/03/23 <sup>4</sup> 2,752,372 2,752,372 Boff A Securities, Inc. issued 12/30/22 at 42.5% due 01/03/23 <sup>4</sup> 1,058,604 1,058,604 Barclays Capital, Inc. issued 12/30/22 at 42.1% due 01/03/23 <sup>4</sup> 1,055,326 due 01/03/23 <sup>4</sup> 1,055,326  issued 12/30/22 at 42.1% due 01/03/23 <sup>4</sup> 1,055,326  issued 12/30/22 at 42.1% due 01/03/23 <sup>4</sup> 1,055,326  issued 12/30/22 at 4.21% due 01/03/23 <sup>4</sup> 1,055,326  icotal Repurchase Agreements (Cost \$4,866,302)	REPURCHASE AGREEMENTS <sup>††,3</sup> - 60.1%					
due 01/03/23 <sup>4</sup>   2,752,372	J.P. Morgan Securities LLC					
BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 <sup>4</sup> Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 <sup>4</sup> Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 <sup>4</sup> Cotal Repurchase Agreements (Cot \$4,866,302)  Cotal Incestments - 100.5% (Cot \$8,143,229) Cotal Net Assets & Liabilities, net - (0.5)% Other Assets & Liabilities, net - (0						
issued 12/30/22 at 4.25% due 01/03/23 <sup>4</sup> Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 <sup>4</sup> itsued 12/30/22 at 4.21% due 01/03/23 <sup>4</sup> itsued 12/30/22 at 4.25% due 01/03/23 <sup>4</sup> itsued 10/05/32 <sup>4</sup> its				2,752,372		2,752,372
due 01/03/23 <sup>4</sup>   1,058,604   1,058,604   1,058,604   1,058,604   1,058,604   1,058,604   1,058,604   1,058,604   1,058,604   1,058,324						
Barclays Capital, Inc.   issued 12/30/22 at 4.21%   due 01/03/234   1,055,326   1,056,306   1,056,30						
issued 12/30/22 at 4.21% due 01/03/23 <sup>4</sup> 1,055,326 1,055				1,058,604		1,058,604
1,055,326   1,056,326   1,055,326   1,05						
State   Stat						
Cost \$4,866,302				1,055,326		1,055,326
State   Stat						4.000.202
Cost \$8,143,229					_	4,800,302
Other Assets & Liabilities, net - (0.5)% Otal Net Assets - 100.0%  Tutures Contracts  Pescription Number of Contracts  Urrency Futures Contracts Purchased† U.S. Dollar Index Futures Contracts  Total Return Swap Agreements					•	9 1/2 061
Value and Unrealized Secription Number of Contracts Expiration Date Notional Amount Depreciation*  Currency Futures Contracts Purchased* U.S. Dollar Index Futures Contracts  October 109 Mar 2023 \$ 11,256,430 \$ (6,470)  Octal Return Swap Agreements					φ	
Value and Unrealized Description Number of Contracts Expiration Date Notional Amount Depreciation*  Currency Futures Contracts Purchased†  U.S. Dollar Index Futures Contracts  Octail Return Swap Agreements					•	
Value and Unrealized Description Number of Contracts Expiration Date Notional Amount Depreciation*  Unrency Futures Contracts Purchased† U.S. Dollar Index Futures Contracts  109 Mar 2023 \$ 11,256,430 \$ (6,476)  Otal Return Swap Agreements					φ	8,077,721
Pescription Number of Contracts Expiration Date Notional Amount Depreciation*  Currency Futures Contracts Purchased* U.S. Dollar Index Futures Contracts  109 Mar 2023 \$ 11,256,430 \$ (6,476)  Cotal Return Swap Agreements	Futures Contracts					Value and Unrealized
Currency Futures Contracts Purchased† U.S. Dollar Index Futures Contracts  109 Mar 2023 \$ 11,256,430 \$ (6,470)  Otal Return Swap Agreements	Description	Number of Contracts	Expiration Date	Notional Amount		
U.S. Dollar Index Futures Contracts 109 Mar 2023 \$ 11,256,430 \$ (6,470) otal Return Swap Agreements	•					
otal Return Swap Agreements	U.S. Dollar Index Futures Contracts	109	Mar 2023 \$	11,256.430	\$	(6,476)
				, ,		(4,1.4)
	Total Return Swap Agreements					Value and Unrealized

Financing Rate Payment Frequency Maturity Date

At Maturity

(Federal Funds Rate + 0.10%)

Units

03/17/23

Notional Amount

47,731 \$ 4,925,089 \$

 Counterparty
 Index

 OTC Currency Index Swap Agreements††

 Goldman Sachs International
 U.S. Dollar Index

Type

Includes cumulative appreciation (depreciation).
Value determined based on Level 1 inputs,
Value determined based on Level 2 inputs.
Rate indicated is the effective yield at the time of purchase.
All or a portion of this security is pledged as futures collateral at December 31, 2022.
Repurchase Agreements.
All or a portion of this security is pledged as currency index swap collateral at December 31, 2022.